On the Right Weak Solution of the Cauchy Problem for a Quasilinear Equation of First Order

EBERHARD HOPF*

Consider the quasilinear equation of first order

$$(1) u_t + f(u)_x = 0$$

with t, x, u being real scalars and f(u) being a given smooth function on $(-\infty, \infty)$. Wanted is a solution u = u(t, x), t > 0, that is prescribed for t = 0. The solution can be found by means of the classical method of characteristics. Such a smooth solution exists, in general, only in some neighborhood of the initial line t = 0, $u = u_0(x)$. Under wide assumptions about f(u), however, the solution can be continued beyond this neighborhood. The continued solution has, in general, lines of discontinuity in analogy to the shock waves of compressible fluid flow. It is only a weak solution of the Cauchy problem for (1). The property of being a weak solution does not, however, characterize the function u(t, x). The Cauchy problem for (1) has always more than one weak solution if f(u) is not linear in $(-\infty, \infty)$. It must be remembered that the particular weak solution u(t, x) spoken of above is originally thought of as

(2)
$$u(t, x) = \lim_{\epsilon \downarrow 0} u(t, x; \epsilon)$$

where $u(t, x; \epsilon)$ is the solution of the parabolic second order equation $(\epsilon > 0)$

$$(3) u_t + f(u)_x = \epsilon u_{xx}$$

with the same initial data $u_0(x)$ at t=0. This is, of course, a complicated description of the particular weak solution u(x, t), and it is an important and apparently not completely solved problem to characterize this solution u(x, t) in substantially simpler ways. The present note contains another approach to this question.

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